

REPLACEMENT SHEET

DUE DILIGENCE REPORT (MAY BE VIEWED ON SCREEN OR PRINTED)

- | | | |
|--------------------------|----------------------------|-------------------------|
| • BORROWER | • %VOTE REQUIRED TO WAIVE | • PRIN PMT DEFAULT DATE |
| • OBLIGOR | • LOAN INFO PER LOAN | • DATE OF LOAN BALANCES |
| • CURRENCY | • FIXED INTEREST RATE | • GLOBAL COMMITMENT |
| • PRIORITY & SECURITY | • CASH COMPONENT | • GLOBAL FUNDED PRIN |
| • REVOLVING OR TERM | • PIK COMPONENT | • % HELD BY SELLER |
| • ORIGINAL FACILITY DATE | • LIBOR MARGIN | • % OFFERED BY SELLER |
| • FORM OF SYNDICATION | • PRIME MARGIN | • COMMIT HELD BY SELLER |
| • SMALL LOAN AGREEMENT | • DEFAULT INTEREST MARGIN | • FUNDED HELD BY SELLER |
| • CURRENT AGREEMENT | • REVOLVING COMMIT FEE | • COMMIT OFFERED |
| • DATE LATEST AMENDMENT | • LETTER OF CREDIT RATE | • FUNDED PRIN OFFERED |
| • LATEST FORBEARANCE # | • INTEREST PAYMENT STATUS | • COMMENTS |
| • FORBEARANCE DATE | • INTEREST DEFAULT DATE | |
| • FORBEARANCE EXPIRATION | • INTEREST RATE OPTION | • AMORTIZATION SCHEDULE |
| • ORIGINAL COMMITMENT | • CURRENT CONTRACTUAL | |
| • GUARANTORS | • INTEREST RATE | • SCHEDULE OF BANKS |
| • DEGREE OF SUPPORT | • CURRENT CASH INTEREST | |
| • COLLATERAL PACKAGE | • PAYMENT RATE | |
| • BANKRUPTCY STATUS | • AMENDED FINAL MATURITY | |
| • BANKRUPTCY FILING DATE | • PRINCIPAL PAYMENT STATUS | |
| • BANKRUPTCY COURT | | |
| • COVENANT COMPLIANCE | | |

FIG. 17C

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FINANCIAL INFORMATION AND ANALYSIS			
• BORROWER NAME	• GL() ASSET DISPOSALS	• EBIT	
• HEADINGS FOR TIME	• NON-OPERATING INC(EXP)	• DEPRECIATION & AMORT	
• PERIODS OF FIN INFO	• NONRECURRING GL()	• EBITDA (UNADJUSTED)	
	• PRE-TAX INCOME	• EBITDA (ADJUSTED)	
INCOME STATEMENT	• INCOME TAX (BENEFIT)	• CAPITAL EXPENDITURES	
• NET SALES	• MINORITY INTEREST	• EBITDA - CAPEX	
• COST OF SALES (COGS)	• NET INCOME FROM		
• GROSS PROFIT (LOSS)	CONTINUING OPERATIONS	SENIOR INTEREST COVERAGE	
• OTHER OPERATING INCOME	BEFORE EXTRAORDINARY	• EBIT/SENIOR INTEREST	
• SG&A EXPENSE	• DISCONTINUED OPNS.	• EBITDA/SENIOR INTEREST	
• MANAGEMENT FEE	• EXTRAORDINARY ITEM	• EBITDA-CAPX/SR INTEREST	
• RESTRUCTURING CHARGE	• NI (LOSS) BEFORE PFD DIV		
• ASSET IMPAIRMENT	• PREFERRED DIVIDENDS	TOTAL INTEREST COVERAGE	
• TOTAL OPERATING EXP	• NI (LOSS)	• EBIT/TOTAL INTEREST	
• OPERATING INCOME	• FOOTNOTES	• EBITDA/TOTAL INTEREST	
• UNCONSOLIDATED SUBS		• EBITDA-CAPX/TOT INTEREST	
• SR SECURED INTEREST			
• OTHER INTEREST EXPENSE			
• INTEREST INCOME			
• CURRENCY GAIN(LOSS)			
	IS MARGIN ANALYSIS		
	• GROSS MARGIN %		
	• OPERATING MARGIN %		
	• PRE-TAX MARGIN %		

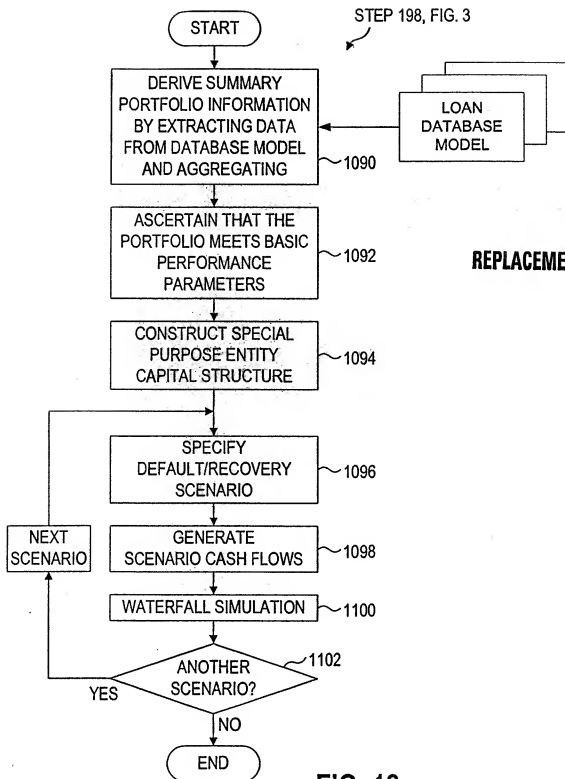
FIG. 17D

REPLACEMENT SHEET

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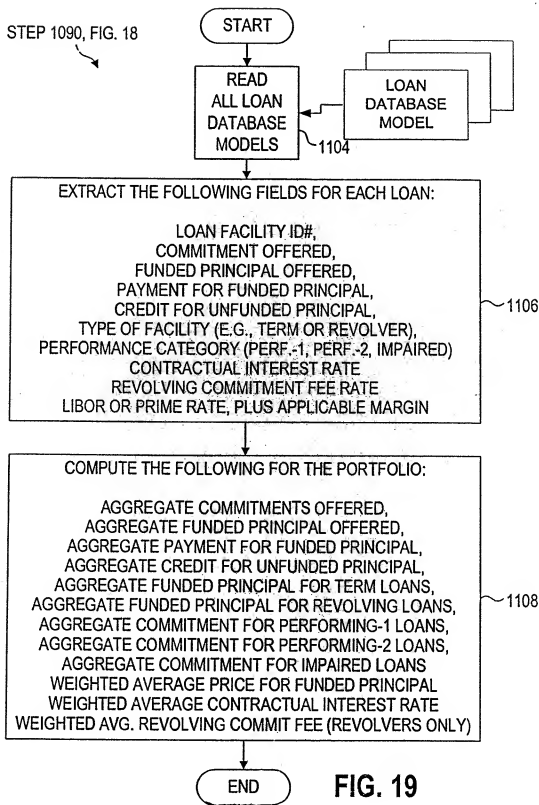
FINANCIAL INFORMATION AND ANALYSIS			
NET INTEREST COVERAGE	• SENIOR SECURED SHORT-TERM DEBT	• RETAINED EARNINGS	
• EBIT/NET INTEREST	• CURRENT MATURITIES OF SR SECURED LONG-TERM DEBT	• TOTAL LIABILITIES AND SHAREHOLDERS' EQUITY	
• EBITDA/NET INTEREST	• OTHER SHORT-TERM DEBT AND CURRENT MATURITIES	• TOTAL SR SECURED DEBT	
• EBITDA-CAPX/NET INT	• ACCOUNTS PAYABLE	• TOTAL DEBT	
AUDITOR INFORMATION	• OTHER CURRENT LIABILITIES	• NET DEBT	
BALANCE SHEET	• TOTAL CURRENT LIABILITIES	CAPITALIZATION RATIOS	
• CASH & EQUIVALENTS	• SR SECURED LONG-TERM DEBT	• SENIOR DEBT/CAPITAL	
• ACCOUNTS RECEIVABLE	• OTHER LONG-TERM DEBT	• TOTAL DEBT/CAPITAL	
• INVENTORIES	• DEFERRED INCOME TAXES	• NET DEBT/CAPITAL	
• OTHER CURRENT ASSETS	• OTHER NON-CURRENT LIABILITIES	LEVERAGE RATIOS	
• TOTAL CURRENT ASSETS	• TOTAL LIABILITIES	• SR SEC DEBT/EBITDA	
• EQUITY METHOD INVESTMENTS	• PREFERRED EQUITY	• TOTAL DEBT/EBITDA	
• PROPERTY, PLANT, & EQUIPMENT, NET	• COMMON EQUITY	• NET DEBT/EBITDA	
• INTANGIBLES AND OTHER NON-CURRENT ASSETS			
• TOTAL ASSETS			
		FOOTNOTES	

FIG. 17E



REPLACEMENT SHEET

FIG. 18



REPLACEMENT SHEET

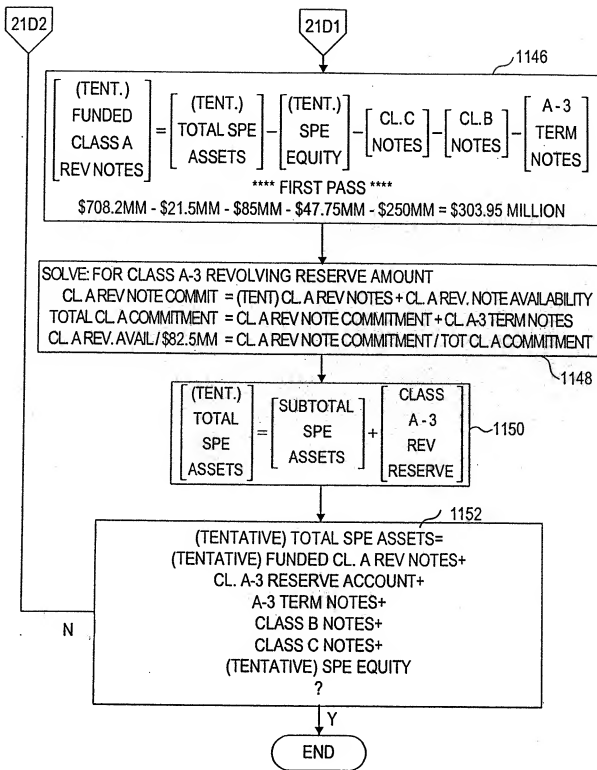


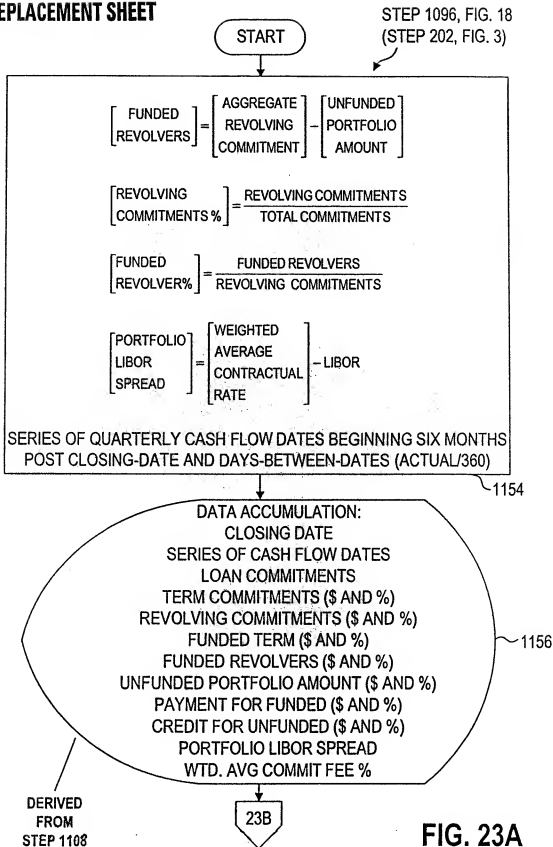
FIG. 21D

REPLACEMENT SHEET

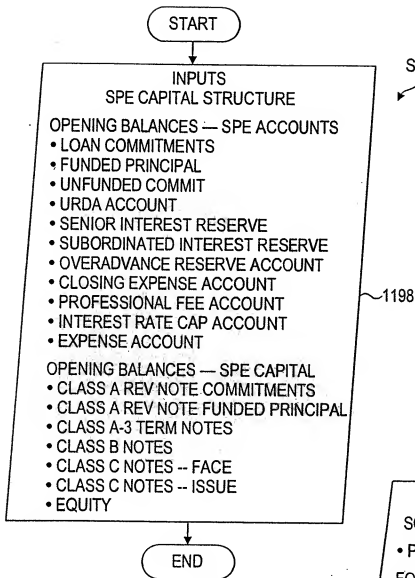
	A	B	C	D	E	F	G	H	I
	USES OF FUNDS		SOURCE OF FUNDS			Funded Capital	Unfunded Capital	Committed Capital	%
1	Aggregate Loan Commitments	1,000,000							
2	Aggregate Funded Principal	850,000							
3									
4	Payment for Funded Principal	467,500		Class A-1/A-2 Revolving Notes		335,907	50,043	385,950	60.69%
5	Additional purchase price	85,000		Class A-3 Term Notes		250,000		250,000	39.31%
6	Less: Unfunded discount	(67,500)				585,907		635,950	100.00%
7				Class B Notes		47,750		47,750	
8	Senior Interest Reserve Account	485,000		Total Class A and B Debt		633,657		683,700	
9	Subordinated Int Reserve Account	11,500		Class C Discount Notes					
10	Unfunded Rev Disc Act (URDA)	67,500		Par:	101,673	85,000		85,000	
11	Overadvance Reserve Account	7,500		Equity Account		22,000		22,000	
12	Closing Expenses	32,150		TOTAL SOURCES		740,657		790,700	
13	Professional Fee Account	1,600							
14	Interest rate cap	1,700							
15	Expense Account	250							
16	SUBTOTAL	708,200							
17	Class A-3 Revolving Reserve	32,457		Class A-1/A-2 Revolv. Note Availability				50,043	60.66%
18	TOTAL USES	740,657		Class A-3 Revolving Reserve				32,457	39.34%
19	Aggregate Unfunded Principal	150,000		Total				82,500	100.00%
20	Less: To be funded from URDA	67,500							
21	To be funded jointly by CL-A Revolving Note								
22	Availability and CL A- Rev Reserve	82,500						Must Equal Zero -->	0.03%
23									
24									

FIG. 22

REPLACEMENT SHEET

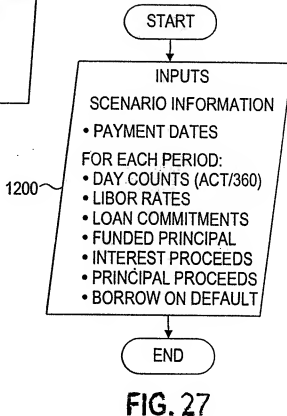


REPLACEMENT SHEET



STEP 1190, FIG. 25

STEP 1192, FIG. 25



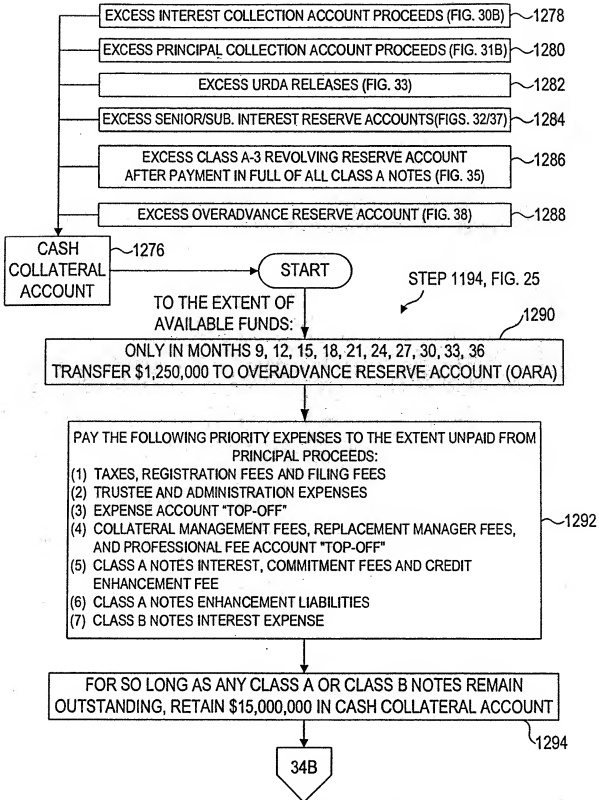


FIG. 34A

REPLACEMENT SHEET

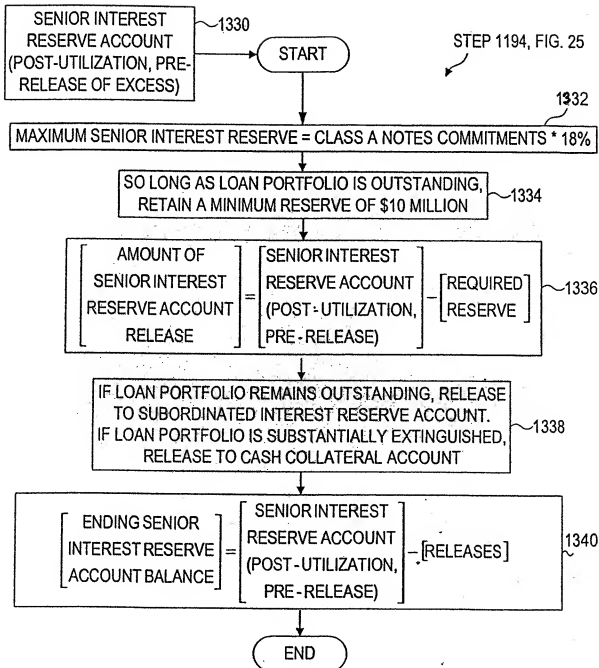


FIG. 36